



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 03/02/2014 to 03/02/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/03	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2014/02/03	2025	06/02/2014			Bond Future	105.4661		105.4661	105.4602	105.4602	(0.006)	0.0000	0.0000	0
2014/02/03	2025	06/02/2014	110.99	Put	Bond Future	5,523.8900	5.5239	5,529.7600	5.5298	0.106	0	0	0	
2014/02/03	2025	06/02/2014	111.01	Put	Bond Future	5,543.8900	5.5439	5,549.7600	5.5498	0.106	0	0	0	
2014/02/03	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/03	2025	06/02/2014	111.00	Put	Bond Future	5,533.8900	5.5339	5,539.7600	5.5398	0.106	0	0	0	
2014/02/03	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/03	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/03	2025	08/05/2014			Bond Future	106.9888	106.9888	106.9803	106.9803	(0.008)	0.0000	0.0000	0	
2014/02/03	2025	08/05/2014	110.99	Put	Bond Future	4,001.2100	4.0012	4,009.6600	4.0097	0.211	0	0	0	
2014/02/03	2025	08/05/2014	111.00	Put	Bond Future	4,011.2100	4.0112	4,019.6600	4.0197	0.211	0	0	0	
2014/02/03	2025	08/05/2014	111.01	Put	Bond Future	4,021.2100	4.0212	4,029.6600	4.0297	0.210	0	0	0	
2014/02/03	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/03	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/03	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/03	2037	06/02/2014			Bond Future	9.3814	92.0011	9.4354	91.5313	0.576	0.0000	0.0000	1,866	
2014/02/03	2037	06/02/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/03	2037	06/02/2014	9.39	Call	Bond Future	74.8000	0.0748	0.0000	0.0000	(100.000)	0	0	0	
2014/02/03	2037	06/02/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/03	2037	06/02/2014	9.38	Put	Bond Future	12.4900	0.0125	482.3200	0.4823	3761.649	0	0	0	
2014/02/03	2037	06/02/2014	9.37	Put	Bond Future	99.9200	0.0999	569.7500	0.5698	470.206	0	0	0	
2014/02/03	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	395.0300	0.3950	100.000	0	0	0	
2014/02/03	2037	08/05/2014	9.39	Put	Bond Future	753.5800	0.7536	1,232.2500	1.2322	63.519	0	0	0	
2014/02/03	2037	08/05/2014			Bond Future	9.4772	93.3179	9.5332	92.8392	0.591	0.0000	0.0000	5,003	
2014/02/03	2037	08/05/2014	9.38	Put	Bond Future	840.6400	0.8406	1,319.3100	1.3193	56.941	0	0	0	
2014/02/03	2037	08/05/2014	9.37	Put	Bond Future	927.8400	0.9278	1,406.5100	1.4065	51.590	0	0	0	
2014/02/03	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/03	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/03	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/03	2037	07/08/2014	9.06	Put	Bond Future	4,453.7600	4.4538	4,939.4200	4.9394	10.904	0	0	0	
2014/02/03	2037	07/08/2014			Bond Future	9.5674	90.4809	9.6252	89.9953	0.604	0.0000	0.0000	0	
2014/02/03	2037	07/08/2014	9.05	Put	Bond Future	4,545.0600	4.5451	5,030.7200	5.0307	10.685	0	0	0	
2014/02/03	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/03	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/03	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/03	2037	07/08/2014	9.04	Put	Bond Future	4,636.5000	4.6365	5,122.1600	5.1222	10.475	0	0	0	
2014/02/03	2037	06/11/2014	9.69	Call	Bond Future	341.3900	0.3414	0.0000	0.0000	(100.000)	0	0	0	
2014/02/03	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	68.4900	0.0685	100.000	0	0	0	
2014/02/03	2037	06/11/2014			Bond Future	9.6488	91.7973	9.7083	91.3048	0.616	0.0000	0.0000	0	
2014/02/03	2037	06/11/2014	9.70	Call	Bond Future	424.0100	0.4240	0.0000	0.0000	(100.000)	0	0	0	
2014/02/03	2037	06/11/2014	9.71	Call	Bond Future	506.5100	0.5065	14.0100	0.0140	(97.234)	0	0	0	
2014/02/03	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	151.1100	0.1511	100.000	0	0	0	
2014/02/03	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/03	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/03	2038	06/02/2014			Bond Future	103.7414	103.7414	103.7363	103.7363	(0.005)	0.0000	0.0000	24	
2014/02/03	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/02/03	2038	06/02/2014	106.99	Put	Bond Future	3,248.6000	3.2486	3,253.7200	3.2537	0.158	0	0	0	

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2014/02/03	2038	06/02/2014	107.01	Put	Bond Future	3,268.6000	3.2686	3,273.7200	3.2737	0.157	0	0	0
2014/02/03	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	2038	06/02/2014	107.00	Put	Bond Future	3,258.6000	3.2586	3,263.7200	3.2637	0.157	0	0	0
2014/02/03	2038	08/05/2014			Bond Future	105.2392	105.2392	105.2316	105.2316	(0.007)	0.0000	0.0000	33
2014/02/03	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	2038	08/05/2014	108.99	Put	Bond Future	3,750.8200	3.7508	3,758.4000	3.7584	0.202	0	0	0
2014/02/03	2038	08/05/2014	109.01	Put	Bond Future	3,770.8200	3.7708	3,778.4000	3.7784	0.201	0	0	0
2014/02/03	2038	08/05/2014	109.00	Put	Bond Future	3,760.8200	3.7608	3,768.4000	3.7684	0.202	0	0	0
2014/02/03	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	2050	06/02/2014			Bond Future	107.7160	107.7160	107.7106	107.7106	(0.005)	0.0000	0.0000	350
2014/02/03	2050	06/02/2014	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	2050	06/02/2014	109.99	Put	Bond Future	2,274.0100	2.2740	2,279.4100	2.2794	0.237	0	0	0
2014/02/03	2050	06/02/2014	110.01	Put	Bond Future	2,294.0100	2.2940	2,299.4100	2.2994	0.235	0	0	0
2014/02/03	2050	06/02/2014	110.00	Put	Bond Future	2,284.0100	2.2840	2,289.4100	2.2894	0.236	0	0	0
2014/02/03	2050	06/02/2014	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	2050	06/02/2014	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	2050	08/05/2014	114.99	Put	Bond Future	5,718.8000	5.7188	5,726.7900	5.7268	0.140	0	0	0
2014/02/03	2050	08/05/2014			Bond Future	109.2712	109.2712	109.2632	109.2632	(0.007)	0.0000	0.0000	122
2014/02/03	2050	08/05/2014	115.01	Put	Bond Future	5,738.8000	5.7388	5,746.7900	5.7468	0.139	0	0	0
2014/02/03	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	2050	08/05/2014	115.00	Put	Bond Future	5,728.8000	5.7288	5,736.7900	5.7368	0.139	0	0	0
2014/02/03	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	AL37	06/02/2014			Index Future	398.0150	398.0150	399.2030	399.2030	0.298	0.0000	0.0000	0
2014/02/03	AL37	08/05/2014			Index Future	403.7120	403.7120	404.9050	404.9050	0.296	0.0000	0.0000	0
2014/02/03	AL37	07/08/2014			Index Future	409.8610	409.8610	411.0710	411.0710	0.295	0.0000	0.0000	0
2014/02/03	AL7T	06/02/2014			Index Future	464.7280	464.7280	466.0620	466.0620	0.287	0.0000	0.0000	0
2014/02/03	AL7T	08/05/2014			Index Future	471.3790	471.3790	472.7180	472.7180	0.284	0.0000	0.0000	1
2014/02/03	AL7T	07/08/2014			Index Future	478.5590	478.5590	479.9170	479.9170	0.284	0.0000	0.0000	0
2014/02/03	ALBI	06/02/2014			Index Future	422.8840	422.8840	423.2280	423.2280	0.081	0.0000	0.0000	552

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2014/02/03	ALBI	08/05/2014			Index Future	428.9360	428.9360	429.2730	429.2730	0.079	0.0000	0.0000	277
2014/02/03	ALBI	07/08/2014			Index Future	435.4700	435.4700	435.8100	435.8100	0.078	0.0000	0.0000	0
2014/02/03	ALBI	06/11/2014			Index Future	442.3620	442.3620	442.7090	442.7090	0.078	0.0000	0.0000	0
2014/02/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/02/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/02/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/03	EL28	06/02/2014			Bond Future	111.2742	111.2742	111.2688	111.2688	(0.005)	0.0000	0.0000	0
2014/02/03	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	EL28	06/02/2014	111.01	Call	Bond Future	264.2000	0.2642	258.8300	0.2588	(2.033)	0	0	0
2014/02/03	EL28	06/02/2014	110.99	Call	Bond Future	284.2000	0.2842	278.8300	0.2788	(1.890)	0	0	0
2014/02/03	EL28	06/02/2014	111.00	Call	Bond Future	274.2000	0.2742	268.8300	0.2688	(1.958)	0	0	0
2014/02/03	EL28	08/05/2014	114.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	EL28	08/05/2014			Bond Future	111.4600	111.4600	111.4520	111.4520	(0.007)	0.0000	0.0000	0
2014/02/03	EL28	08/05/2014	113.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	EL28	08/05/2014	114.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	EL28	08/05/2014	113.99	Put	Bond Future	2,529.9600	2.5300	2,538.0300	2.5380	0.319	0	0	0
2014/02/03	EL28	08/05/2014	114.01	Put	Bond Future	2,549.9600	2.5500	2,558.0300	2.5580	0.316	0	0	0
2014/02/03	EL28	08/05/2014	114.00	Put	Bond Future	2,539.9600	2.5400	2,548.0300	2.5480	0.318	0	0	0
2014/02/03	ES33	06/02/2014	9.54	Put	Bond Future	3,388.3800	3.3884	3,591.0600	3.5911	5.982	0	0	0
2014/02/03	ES33	06/02/2014			Bond Future	10.0032	81.7478	10.0319	81.5451	0.287	0.0000	0.0000	0
2014/02/03	ES33	06/02/2014	9.56	Put	Bond Future	3,237.4300	3.2374	3,440.1100	3.4401	6.261	0	0	0
2014/02/03	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	ES33	06/02/2014	9.55	Put	Bond Future	3,312.8500	3.3129	3,515.5300	3.5155	6.118	0	0	0
2014/02/03	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	ES33	08/05/2014	9.55	Put	Bond Future	4,117.7800	4.1178	4,325.2600	4.3253	5.039	0	0	0
2014/02/03	ES33	08/05/2014			Bond Future	10.1195	79.1331	10.1494	78.9257	0.296	0.0000	0.0000	6,292
2014/02/03	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	ES33	08/05/2014	9.54	Put	Bond Future	4,193.0700	4.1931	4,400.5500	4.4006	4.948	0	0	0
2014/02/03	ES33	08/05/2014	9.56	Put	Bond Future	4,042.5900	4.0426	4,250.0700	4.2501	5.132	0	0	0
2014/02/03	ES33	07/08/2014			Bond Future	10.2285	80.2302	10.2594	80.0198	0.302	0.0000	0.0000	0
2014/02/03	ES33	07/08/2014	10.14	Put	Bond Future	607.8000	0.6078	818.1800	0.8182	34.613	0	0	0
2014/02/03	ES33	07/08/2014	10.16	Put	Bond Future	469.8100	0.4698	680.1900	0.6802	44.780	0	0	0
2014/02/03	ES33	07/08/2014	10.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	ES33	07/08/2014	10.15	Put	Bond Future	538.7600	0.5388	749.1400	0.7491	39.049	0	0	0
2014/02/03	ES33	07/08/2014	10.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	ES33	07/08/2014	10.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	ES33	06/11/2014	10.31	Put	Bond Future	180.8900	0.1809	393.7900	0.3938	117.696	0	0	0
2014/02/03	ES33	06/11/2014			Bond Future	10.3369	77.7165	10.3687	77.5036	0.308	0.0000	0.0000	0
2014/02/03	ES33	06/11/2014	10.30	Put	Bond Future	248.2500	0.2482	461.1500	0.4612	85.760	0	0	0
2014/02/03	ES33	06/11/2014	10.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	ES33	06/11/2014	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	ES33	06/11/2014	10.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/02/03	ES33	06/11/2014	10.29	Put	Bond Future	315.7100	0.3157	528.6100	0.5286	67.435	0	0	0
2014/02/03	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	GOVI	06/02/2014			GOVI	422.0120	422.0120	422.5280	422.5280	0.122	0.0000	0.0000	170
2014/02/03	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	GOVI	06/02/2014	439.99	Put	GOVI	179,780.0000	17.9780	174,620.0000	17.4620	(2.870)	0	0	0
2014/02/03	GOVI	06/02/2014	440.01	Put	GOVI	179,980.0000	17.9980	174,820.0000	17.4820	(2.867)	0	0	0
2014/02/03	GOVI	06/02/2014	440.00	Put	GOVI	179,880.0000	17.9880	174,720.0000	17.4720	(2.869)	0	0	0
2014/02/03	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	GOVI	08/05/2014			GOVI	428.0520	428.0520	428.5630	428.5630	0.119	0.0000	0.0000	145
2014/02/03	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	GOVI	08/05/2014	441.99	Put	GOVI	139,380.0000	13.9380	134,270.0000	13.4270	(3.666)	0	0	0
2014/02/03	GOVI	08/05/2014	442.01	Put	GOVI	139,580.0000	13.9580	134,470.0000	13.4470	(3.661)	0	0	0
2014/02/03	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	GOVI	08/05/2014	442.00	Put	GOVI	139,480.0000	13.9480	134,370.0000	13.4370	(3.664)	0	0	0
2014/02/03	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	GOVI	07/08/2014			GOVI	434.5720	434.5720	435.0890	435.0890	0.119	0.0000	0.0000	175
2014/02/03	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	GOVI	07/08/2014	459.99	Put	GOVI	254,180.0000	25.4180	249,010.0000	24.9010	(2.034)	0	0	0
2014/02/03	GOVI	07/08/2014	460.01	Put	GOVI	254,380.0000	25.4380	249,210.0000	24.9210	(2.032)	0	0	0
2014/02/03	GOVI	07/08/2014	460.00	Put	GOVI	254,280.0000	25.4280	249,110.0000	24.9110	(2.033)	0	0	0
2014/02/03	GOVI	06/11/2014	449.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	GOVI	06/11/2014			GOVI	441.4500	441.4500	441.9760	441.9760	0.119	0.0000	0.0000	0
2014/02/03	GOVI	06/11/2014	448.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	GOVI	06/11/2014	449.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	GOVI	06/11/2014	448.99	Put	GOVI	75,400.0000	7.5400	70,140.0000	7.0140	(6.976)	0	0	0
2014/02/03	GOVI	06/11/2014	449.01	Put	GOVI	75,600.0000	7.5600	70,340.0000	7.0340	(6.958)	0	0	0
2014/02/03	GOVI	06/11/2014	449.00	Put	GOVI	75,500.0000	7.5500	70,240.0000	7.0240	(6.967)	0	0	0
2014/02/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/02/03	IGOV	06/02/2014			Index Future	193.0240	193.0240	192.9960	192.9960	(0.015)	0.0000	0.0000	632
2014/02/03	IGOV	08/05/2014			Index Future	195.8110	195.8110	195.7760	195.7760	(0.018)	0.0000	0.0000	667
2014/02/03	IGOV	07/08/2014			Index Future	198.8170	198.8170	198.7810	198.7810	(0.018)	0.0000	0.0000	90
2014/02/03	IGOV	06/11/2014			Index Future	201.9860	201.9860	201.9510	201.9510	(0.017)	0.0000	0.0000	0
2014/02/03	ILBI	06/02/2014			Index Future	536.4080	536.4080	520.6120	520.6120	(2.945)	0.0000	0.0000	190
2014/02/03	ILBI	08/05/2014			Index Future	543.6330	543.6330	528.3020	528.3020	(2.820)	0.0000	0.0000	0
2014/02/03	ILBI	07/08/2014			Index Future	551.4040	551.4040	536.3220	536.3220	(2.735)	0.0000	0.0000	20
2014/02/03	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/02/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/02/03	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0

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2014/02/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/02/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/02/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/02/03	JBAF	19/02/2014			Jibar Tradeable Future	5.7900	94.2100	5.7200	94.2800	(1.209)	0.0000	0.0000	2,000
2014/02/03	JBAF	19/03/2014			Jibar Tradeable Future	5.9500	94.0500	5.8200	94.1800	(2.185)	0.0000	0.0000	4,000
2014/02/03	JBAF	16/04/2014			Jibar Tradeable Future	6.3700	93.6300	6.2000	93.8000	(2.669)	0.0000	0.0000	0
2014/02/03	JBAF	21/05/2014			Jibar Tradeable Future	6.5300	93.4700	6.3000	93.7000	(3.522)	0.0000	0.0000	2,000
2014/02/03	JBAF	18/06/2014			Jibar Tradeable Future	7.0300	92.9700	6.8100	93.1900	(3.129)	0.0000	0.0000	2,000
2014/02/03	JBAF	16/07/2014			Jibar Tradeable Future	7.1800	92.8200	6.9100	93.0900	(3.760)	0.0000	0.0000	0
2014/02/03	JBAF	17/09/2014			Jibar Tradeable Future	7.5500	92.4500	7.3500	92.6500	(2.649)	0.0000	0.0000	1,000
2014/02/03	JBAF	17/12/2014			Jibar Tradeable Future	7.9700	92.0300	7.7900	92.2100	(2.258)	0.0000	0.0000	0
2014/02/03	JBAF	18/03/2015			Jibar Tradeable Future	8.1500	91.8500	8.0100	91.9900	(1.718)	0.0000	0.0000	2,000
2014/02/03	JBAF	17/06/2015			Jibar Tradeable Future	8.2800	91.7200	8.1300	91.8700	(1.812)	0.0000	0.0000	3,200
2014/02/03	JBAF	16/09/2015			Jibar Tradeable Future	8.3800	91.6200	8.2400	91.7600	(1.671)	0.0000	0.0000	0
2014/02/03	JBAF	15/12/2015			Jibar Tradeable Future	8.4100	91.5900	8.3600	91.6400	(0.595)	0.0000	0.0000	0
2014/02/03	R023	06/02/2014			Bond Future	8.7785	97.1734	8.7270	97.4782	(0.587)	0.0000	0.0000	9,757
2014/02/03	R023	06/02/2014	7.84	Put	Bond Future	5,755.7800	5.7558	5,451.0200	5.4510	(5.295)	0	0	0
2014/02/03	R023	06/02/2014	7.86	Put	Bond Future	5,628.4700	5.6285	5,323.7000	5.3237	(5.415)	0	0	0
2014/02/03	R023	06/02/2014	7.84	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/02/03	R023	06/02/2014	7.85	Put	Bond Future	5,692.1100	5.6921	5,387.3400	5.3873	(5.354)	0	0	0
2014/02/03	R023	06/02/2014	7.85	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/02/03	R023	06/02/2014	7.86	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/02/03	R023	08/05/2014			Bond Future	8.8962	94.6442	8.8429	94.9512	(0.599)	0.0000	0.0000	2,280
2014/02/03	R023	08/05/2014	7.60	Call	Bond Future	311.7800	0.3118	328.5900	0.3286	5.392	0	0	0
2014/02/03	R023	08/05/2014	7.61	Call	Bond Future	318.1400	0.3181	335.3100	0.3353	5.397	0	0	0
2014/02/03	R023	08/05/2014	7.59	Put	Bond Future	8,215.9300	8.2159	7,925.4300	7.9254	(3.536)	0	0	0
2014/02/03	R023	08/05/2014	7.61	Put	Bond Future	8,101.0900	8.1011	7,811.3200	7.8113	(3.577)	0	0	0
2014/02/03	R023	08/05/2014	7.60	Put	Bond Future	8,158.4300	8.1584	7,868.3000	7.8683	(3.556)	0	0	0
2014/02/03	R023	08/05/2014	7.59	Call	Bond Future	305.5300	0.3055	321.9700	0.3220	5.381	0	0	0
2014/02/03	R023	07/08/2014	8.51	Call	Bond Future	2,065.8300	2.0658	2,162.1300	2.1621	4.662	0	0	0
2014/02/03	R023	07/08/2014			Bond Future	9.0061	95.9713	8.9504	96.2835	(0.618)	0.0000	0.0000	0
2014/02/03	R023	07/08/2014	8.49	Call	Bond Future	2,023.8000	2.0238	2,118.5300	2.1185	4.681	0	0	0
2014/02/03	R023	07/08/2014	8.50	Call	Bond Future	2,044.7500	2.0447	2,140.2600	2.1403	4.671	0	0	0
2014/02/03	R023	07/08/2014	8.49	Put	Bond Future	4,972.7000	4.9727	4,755.2000	4.7552	(4.374)	0	0	0
2014/02/03	R023	07/08/2014	8.51	Put	Bond Future	4,898.2300	4.8982	4,682.3000	4.6823	(4.408)	0	0	0
2014/02/03	R023	07/08/2014	8.50	Put	Bond Future	4,935.3800	4.9354	4,718.6600	4.7187	(4.391)	0	0	0
2014/02/03	R023	06/11/2014			Bond Future	9.1161	93.5698	9.0579	93.8879	(0.639)	0.0000	0.0000	0
2014/02/03	R023	06/11/2014	8.59	Put	Bond Future	5,499.3900	5.4994	5,290.7500	5.2908	(3.794)	0	0	0
2014/02/03	R023	06/11/2014	8.61	Put	Bond Future	5,429.2000	5.4292	5,221.9500	5.2220	(3.817)	0	0	0
2014/02/03	R023	06/11/2014	8.59	Call	Bond Future	2,573.3700	2.5734	2,682.8300	2.6828	4.254	0	0	0
2014/02/03	R023	06/11/2014	8.60	Put	Bond Future	5,464.2200	5.4642	5,256.2700	5.2563	(3.806)	0	0	0
2014/02/03	R023	06/11/2014	8.60	Call	Bond Future	2,594.9100	2.5949	2,705.0600	2.7051	4.245	0	0	0
2014/02/03	R023	06/11/2014	8.61	Call	Bond Future	2,616.5600	2.6166	2,727.4100	2.7274	4.236	0	0	0

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2014/02/03	R157	06/02/2014	5.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R157	06/02/2014	5.65	Put	Bond Future	2,812.1400	2.8121	2,585.0200	2.5850	(8.076)	0	0	0
2014/02/03	R157	06/02/2014			Bond Future	7.4166	114.4984	7.2717	114.7255	(1.955)	0.0000	0.0000	24,438
2014/02/03	R157	06/02/2014	5.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R157	06/02/2014	5.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R157	06/02/2014	5.64	Put	Bond Future	2,828.3400	2.8283	2,601.2200	2.6012	(8.030)	0	0	0
2014/02/03	R157	06/02/2014	5.66	Put	Bond Future	2,795.9500	2.7960	2,568.8300	2.5688	(8.123)	0	0	0
2014/02/03	R157	08/05/2014	5.20	Call	Bond Future	1.4800	0.0015	2.2800	0.0023	54.054	0	0	0
2014/02/03	R157	08/05/2014			Bond Future	7.7479	109.3247	7.5751	109.5525	(2.231)	0.0000	0.0000	4,125
2014/02/03	R157	08/05/2014	5.21	Call	Bond Future	1.5300	0.0015	2.3600	0.0024	54.248	0	0	0
2014/02/03	R157	08/05/2014	5.19	Call	Bond Future	1.4300	0.0014	2.2000	0.0022	53.846	0	0	0
2014/02/03	R157	08/05/2014	5.20	Put	Bond Future	3,430.6000	3.4306	3,203.6000	3.2036	(6.617)	0	0	0
2014/02/03	R157	08/05/2014	5.19	Put	Bond Future	3,444.3100	3.4443	3,217.2800	3.2173	(6.591)	0	0	0
2014/02/03	R157	08/05/2014	5.21	Put	Bond Future	3,416.8900	3.4169	3,189.9200	3.1899	(6.643)	0	0	0
2014/02/03	R157	07/08/2014	6.76	Put	Bond Future	1,633.7800	1.6338	1,444.6700	1.4447	(11.575)	0	0	0
2014/02/03	R157	07/08/2014			Bond Future	8.1285	110.9909	7.9123	111.2225	(2.660)	0.0000	0.0000	0
2014/02/03	R157	07/08/2014	6.75	Put	Bond Future	1,642.7900	1.6428	1,453.2600	1.4533	(11.537)	0	0	0
2014/02/03	R157	07/08/2014	6.74	Call	Bond Future	150.7500	0.1507	192.4500	0.1925	27.662	0	0	0
2014/02/03	R157	07/08/2014	6.75	Call	Bond Future	152.6500	0.1527	194.7600	0.1948	27.586	0	0	0
2014/02/03	R157	07/08/2014	6.76	Call	Bond Future	154.5600	0.1546	197.0900	0.1971	27.517	0	0	0
2014/02/03	R157	07/08/2014	6.74	Put	Bond Future	1,651.8100	1.6518	1,461.8700	1.4619	(11.499)	0	0	0
2014/02/03	R157	06/11/2014	6.19	Put	Bond Future	2,168.5000	2.1685	1,958.9900	1.9590	(9.662)	0	0	0
2014/02/03	R157	06/11/2014			Bond Future	8.6776	105.9332	8.3912	106.1697	(3.301)	0.0000	0.0000	0
2014/02/03	R157	06/11/2014	6.21	Put	Bond Future	2,153.2900	2.1533	1,944.2500	1.9443	(9.708)	0	0	0
2014/02/03	R157	06/11/2014	6.20	Put	Bond Future	2,160.8900	2.1609	1,951.6100	1.9516	(9.685)	0	0	0
2014/02/03	R157	06/11/2014	6.21	Call	Bond Future	87.5300	0.0875	114.9300	0.1149	31.304	0	0	0
2014/02/03	R157	06/11/2014	6.19	Call	Bond Future	85.7300	0.0857	112.6600	0.1127	31.413	0	0	0
2014/02/03	R157	06/11/2014	6.20	Call	Bond Future	86.6300	0.0866	113.7900	0.1138	31.352	0	0	0
2014/02/03	R186	06/02/2014	8.75	Put	Bond Future	1,735.7400	1.7357	1,448.9900	1.4490	(16.520)	0	0	250
2014/02/03	R186	06/02/2014			Bond Future	8.9223	113.4028	8.9061	113.5361	(0.182)	0.0000	0.0000	27,092
2014/02/03	R186	06/02/2014	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R186	06/02/2014	7.74	Put	Bond Future	10,303.9800	10.3040	10,170.7000	10.1707	(1.293)	0	0	0
2014/02/03	R186	06/02/2014	7.76	Put	Bond Future	10,118.8700	10.1189	9,985.5900	9.9856	(1.317)	0	0	0
2014/02/03	R186	06/02/2014	7.75	Put	Bond Future	10,211.3800	10.2114	10,078.1000	10.0781	(1.305)	0	0	0
2014/02/03	R186	06/02/2014	8.75	Call	Bond Future	311.6000	0.3116	158.1300	0.1581	(49.252)	0	0	0
2014/02/03	R186	06/02/2014	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R186	06/02/2014	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R186	08/05/2014	8.75	Put	Bond Future	4,804.1100	4.8041	4,673.1400	4.6731	(2.726)	0	0	0
2014/02/03	R186	08/05/2014	7.50	Put	Bond Future	13,559.8800	13.5599	13,418.3200	13.4183	(1.044)	0	0	0
2014/02/03	R186	08/05/2014	8.25	Put	Bond Future	7,725.2200	7.7252	7,582.6000	7.5826	(1.846)	0	0	0
2014/02/03	R186	08/05/2014			Bond Future	9.0315	115.0260	9.0150	115.1585	(0.183)	0.0000	0.0000	25,788
2014/02/03	R186	08/05/2014	9.25	Put	Bond Future	2,739.5900	2.7396	2,632.0600	2.6321	(3.925)	0	0	8,000
2014/02/03	R186	08/05/2014	9.75	Put	Bond Future	1,427.0000	1.4270	1,349.2200	1.3492	(5.451)	0	0	6,000
2014/02/03	R186	08/05/2014	7.09	Put	Bond Future	17,307.5100	17.3075	17,169.5500	17.1695	(0.797)	0	0	0
2014/02/03	R186	08/05/2014	9.00	Put	Bond Future	3,669.7700	3.6698	3,549.2500	3.5493	(3.284)	0	0	400
2014/02/03	R186	08/05/2014	7.10	Call	Bond Future	112.7900	0.1128	107.2400	0.1072	(4.921)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/03	R186	08/05/2014	9.75	Call	Bond Future	6,973.2900	6.9733	7,028.0100	7.0280	0.785	0	0	0
2014/02/03	R186	08/05/2014	8.50	Call	Bond Future	1,788.0000	1.7880	1,782.0900	1.7821	(0.331)	0	0	0
2014/02/03	R186	08/05/2014	7.11	Call	Bond Future	115.6500	0.1156	110.0100	0.1100	(4.877)	0	0	0
2014/02/03	R186	08/05/2014	9.25	Call	Bond Future	4,469.0200	4.4690	4,493.9900	4.4940	0.559	0	0	0
2014/02/03	R186	08/05/2014	8.25	Call	Bond Future	1,213.6000	1.2136	1,203.4800	1.2035	(0.834)	0	0	8,000
2014/02/03	R186	08/05/2014	7.09	Call	Bond Future	109.9900	0.1100	104.5300	0.1045	(4.964)	0	0	0
2014/02/03	R186	08/05/2014	8.50	Put	Bond Future	6,159.6900	6.1597	6,021.2800	6.0213	(2.247)	0	0	1,933
2014/02/03	R186	08/05/2014	8.75	Call	Bond Future	2,518.2100	2.5182	2,519.7400	2.5197	0.061	0	0	6,000
2014/02/03	R186	08/05/2014	7.11	Put	Bond Future	17,117.8000	17.1178	16,979.6600	16.9797	(0.807)	0	0	0
2014/02/03	R186	08/05/2014	7.50	Call	Bond Future	287.1800	0.2872	278.1200	0.2781	(3.155)	0	0	1,933
2014/02/03	R186	08/05/2014	9.00	Call	Bond Future	3,417.0800	3.4171	3,429.0600	3.4291	0.351	0	0	0
2014/02/03	R186	08/05/2014	7.10	Put	Bond Future	17,212.5700	17.2126	17,074.5200	17.0745	(0.802)	0	0	0
2014/02/03	R186	07/08/2014	8.31	Call	Bond Future	2,018.2600	2.0183	2,027.3900	2.0274	0.452	0	0	0
2014/02/03	R186	07/08/2014	8.29	Call	Bond Future	1,971.4200	1.9714	1,980.1200	1.9801	0.441	0	0	0
2014/02/03	R186	07/08/2014			Bond Future	9.1315	111.4834	9.1143	111.6184	(0.189)	0.0000	0.0000	0
2014/02/03	R186	07/08/2014	8.92	Put	Bond Future	5,472.5900	5.4726	5,363.9500	5.3639	(1.985)	0	0	840
2014/02/03	R186	07/08/2014	8.30	Call	Bond Future	1,994.7500	1.9947	2,003.6600	2.0037	0.447	0	0	0
2014/02/03	R186	07/08/2014	8.29	Put	Bond Future	8,846.9300	8.8469	8,720.6800	8.7207	(1.427)	0	0	0
2014/02/03	R186	07/08/2014	8.31	Put	Bond Future	8,723.4900	8.7235	8,597.6700	8.5977	(1.442)	0	0	0
2014/02/03	R186	07/08/2014	8.92	Call	Bond Future	3,799.0000	3.7990	3,825.3100	3.8253	0.693	0	0	0
2014/02/03	R186	07/08/2014	8.30	Put	Bond Future	8,785.0800	8.7851	8,659.0400	8.6590	(1.435)	0	0	0
2014/02/03	R186	06/11/2014	8.14	Call	Bond Future	2,149.4800	2.1495	2,164.3000	2.1643	0.689	0	0	0
2014/02/03	R186	06/11/2014	8.15	Put	Bond Future	10,879.5700	10.8796	10,756.3900	10.7564	(1.132)	0	0	0
2014/02/03	R186	06/11/2014			Bond Future	9.2272	113.2496	9.2091	113.3878	(0.195)	0.0000	0.0000	0
2014/02/03	R186	06/11/2014	9.17	Call	Bond Future	5,170.8900	5.1709	5,212.7500	5.2127	0.810	0	0	0
2014/02/03	R186	06/11/2014	8.15	Call	Bond Future	2,170.1800	2.1702	2,185.2000	2.1852	0.692	0	0	0
2014/02/03	R186	06/11/2014	8.16	Call	Bond Future	2,191.0200	2.1910	2,206.2400	2.2062	0.695	0	0	0
2014/02/03	R186	06/11/2014	9.17	Put	Bond Future	5,610.0300	5.6100	5,513.6900	5.5137	(1.717)	0	0	2,010
2014/02/03	R186	06/11/2014	8.14	Put	Bond Future	10,944.1800	10.9442	10,820.8000	10.8208	(1.127)	0	0	0
2014/02/03	R186	06/11/2014	8.16	Put	Bond Future	10,815.1900	10.8152	10,692.2100	10.6922	(1.137)	0	0	0
2014/02/03	R197	06/02/2014			Bond Future	266.0317	266.0317	266.0163	266.0163	(0.006)	0.0000	0.0000	0
2014/02/03	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R197	06/02/2014	279.99	Put	Bond Future	13,958.2600	13.9583	13,973.7300	13.9737	0.111	0	0	0
2014/02/03	R197	06/02/2014	280.01	Put	Bond Future	13,978.2600	13.9783	13,993.7300	13.9937	0.111	0	0	0
2014/02/03	R197	06/02/2014	280.00	Put	Bond Future	13,968.2600	13.9683	13,983.7300	13.9837	0.111	0	0	0
2014/02/03	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R197	08/05/2014			Bond Future	269.8726	269.8726	269.8507	269.8507	(0.008)	0.0000	0.0000	2,049
2014/02/03	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R197	08/05/2014	250.01	Call	Bond Future	19,862.6400	19.8626	19,840.6700	19.8407	(0.111)	0	0	0
2014/02/03	R197	08/05/2014	249.99	Call	Bond Future	19,882.6400	19.8826	19,860.6700	19.8607	(0.110)	0	0	0
2014/02/03	R197	08/05/2014	250.00	Call	Bond Future	19,872.6400	19.8726	19,850.6700	19.8507	(0.111)	0	0	0
2014/02/03	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R201	06/02/2014	5.24	Put	Bond Future	1,084.5000	1.0845	980.0400	0.9800	(9.632)	0	0	0
2014/02/03	R201	06/02/2014			Bond Future	6.5283	103.0589	6.4033	103.1634	(1.915)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/03	R201	06/02/2014	5.26	Put	Bond Future	1,067.5200		1.0675	963.0600	0.9631	(9.785)	0	0	0
2014/02/03	R201	06/02/2014	5.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R201	06/02/2014	5.25	Put	Bond Future	1,076.0100		1.0760	971.5500	0.9716	(9.708)	0	0	0
2014/02/03	R201	06/02/2014	5.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R201	06/02/2014	5.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R201	08/05/2014			Bond Future	6.8541		104.5340	6.6795	104.6376	(2.547)	0.0000	0.0000	0
2014/02/03	R201	08/05/2014	4.75	Call	Bond Future	2.1400		0.0021	3.2800	0.0033	53.271	0	0	0
2014/02/03	R201	08/05/2014	4.76	Call	Bond Future	2.2100		0.0022	3.3900	0.0034	53.394	0	0	0
2014/02/03	R201	08/05/2014	4.74	Call	Bond Future	2.0800		0.0021	3.1800	0.0032	52.885	0	0	0
2014/02/03	R201	08/05/2014	4.76	Put	Bond Future	1,257.2500		1.2572	1,154.8800	1.1549	(8.142)	0	0	0
2014/02/03	R201	08/05/2014	4.75	Put	Bond Future	1,263.2400		1.2632	1,160.8300	1.1608	(8.107)	0	0	0
2014/02/03	R201	08/05/2014	4.74	Put	Bond Future	1,269.2400		1.2692	1,166.7900	1.1668	(8.072)	0	0	0
2014/02/03	R201	07/08/2014	5.31	Put	Bond Future	738.4100		0.7384	645.2000	0.6452	(12.623)	0	0	0
2014/02/03	R201	07/08/2014			Bond Future	7.2890		101.7141	6.9928	101.8196	(4.064)	0.0000	0.0000	0
2014/02/03	R201	07/08/2014	5.30	Put	Bond Future	741.6200		0.7416	648.2900	0.6483	(12.585)	0	0	0
2014/02/03	R201	07/08/2014	5.31	Call	Bond Future	29.4700		0.0295	41.7500	0.0417	41.669	0	0	0
2014/02/03	R201	07/08/2014	5.29	Call	Bond Future	28.7000		0.0287	40.7300	0.0407	41.916	0	0	0
2014/02/03	R201	07/08/2014	5.30	Call	Bond Future	29.0800		0.0291	41.2400	0.0412	41.816	0	0	0
2014/02/03	R201	07/08/2014	5.29	Put	Bond Future	744.8500		0.7448	651.3900	0.6514	(12.547)	0	0	0
2014/02/03	R202	06/02/2014	208.99	Put	Bond Future	6,096.2200		6.0962	6,074.4900	6.0745	(0.356)	0	0	0
2014/02/03	R202	06/02/2014			Bond Future	202.9287		202.9287	202.9179	202.9179	(0.005)	0.0000	0.0000	949
2014/02/03	R202	06/02/2014	209.01	Put	Bond Future	6,115.6600		6.1157	6,094.4200	6.0944	(0.347)	0	0	0
2014/02/03	R202	06/02/2014	208.99	Call	Bond Future	34.8900		0.0349	2.4100	0.0024	(93.093)	0	0	0
2014/02/03	R202	06/02/2014	209.00	Put	Bond Future	6,105.9400		6.1059	6,084.4600	6.0845	(0.352)	0	0	0
2014/02/03	R202	06/02/2014	209.00	Call	Bond Future	34.6100		0.0346	2.3800	0.0024	(93.123)	0	0	0
2014/02/03	R202	06/02/2014	209.01	Call	Bond Future	34.3300		0.0343	2.3400	0.0023	(93.184)	0	0	0
2014/02/03	R202	08/05/2014	215.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R202	08/05/2014			Bond Future	205.8583		205.8583	205.8428	205.8428	(0.008)	0.0000	0.0000	44,492
2014/02/03	R202	08/05/2014	215.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R202	08/05/2014	214.99	Put	Bond Future	9,131.7500		9.1317	9,147.2200	9.1472	0.169	0	0	0
2014/02/03	R202	08/05/2014	215.01	Put	Bond Future	9,151.7500		9.1517	9,167.2200	9.1672	0.169	0	0	0
2014/02/03	R202	08/05/2014	214.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R202	08/05/2014	215.00	Put	Bond Future	9,141.7500		9.1417	9,157.2200	9.1572	0.169	0	0	0
2014/02/03	R203	06/02/2014			Bond Future	8.0485		104.0014	7.9608	104.2714	(1.089)	0.0000	0.0000	10,779
2014/02/03	R203	06/02/2014	5.95	Put	Bond Future	6,719.8800		6.7199	6,449.8000	6.4498	(4.019)	0	0	0
2014/02/03	R203	06/02/2014	6.14	Put	Bond Future	6,089.1800		6.0892	5,819.1000	5.8191	(4.435)	0	0	0
2014/02/03	R203	06/02/2014	6.16	Put	Bond Future	6,023.0500		6.0230	5,752.9700	5.7530	(4.484)	0	0	0
2014/02/03	R203	06/02/2014	6.84	Put	Bond Future	3,804.4600		3.8045	3,534.3800	3.5344	(7.099)	0	0	0
2014/02/03	R203	06/02/2014	6.15	Put	Bond Future	6,056.1100		6.0561	5,786.0300	5.7860	(4.460)	0	0	0
2014/02/03	R203	06/02/2014	6.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R203	06/02/2014	6.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	13
2014/02/03	R203	06/02/2014	5.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	16
2014/02/03	R203	06/02/2014	6.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R203	06/02/2014	6.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R203	08/05/2014	7.40	Put	Bond Future	2,757.0000		2.7570	2,529.5800	2.5296	(8.249)	0	0	0
2014/02/03	R203	08/05/2014	5.76	Call	Bond Future	4.0900		0.0041	4.8600	0.0049	18.826	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/03	R203	08/05/2014	6.84	Call	Bond Future	89.6500	0.0896	104.7500	0.1047	16.843	0	0	29
2014/02/03	R203	08/05/2014	5.74	Call	Bond Future	3.8200	0.0038	4.5400	0.0045	18.848	0	0	0
2014/02/03	R203	08/05/2014			Bond Future	8.2423	101.3267	8.1478	101.5983	(1.146)	0.0000	0.0000	140
2014/02/03	R203	08/05/2014	5.76	Put	Bond Future	7,455.1400	7.4551	7,184.3200	7.1843	(3.633)	0	0	0
2014/02/03	R203	08/05/2014	6.84	Put	Bond Future	4,217.6000	4.2176	3,961.1100	3.9611	(6.081)	0	0	0
2014/02/03	R203	08/05/2014	5.75	Put	Bond Future	7,486.3900	7.4864	7,215.5300	7.2155	(3.618)	0	0	0
2014/02/03	R203	08/05/2014	5.74	Put	Bond Future	7,517.6300	7.5176	7,246.7600	7.2468	(3.603)	0	0	0
2014/02/03	R203	08/05/2014	7.40	Call	Bond Future	302.2800	0.3023	346.4500	0.3465	14.612	0	0	16
2014/02/03	R203	08/05/2014	5.75	Call	Bond Future	3.9600	0.0040	4.6900	0.0047	18.434	0	0	0
2014/02/03	R203	07/08/2014	7.30	Call	Bond Future	421.6200	0.4216	473.3200	0.4733	12.262	0	0	0
2014/02/03	R203	07/08/2014			Bond Future	8.4293	102.8707	8.3259	103.1467	(1.226)	0.0000	0.0000	0
2014/02/03	R203	07/08/2014	7.31	Call	Bond Future	427.3600	0.4274	479.6200	0.4796	12.229	0	0	0
2014/02/03	R203	07/08/2014	6.84	Put	Bond Future	4,573.5400	4.5735	4,327.5300	4.3275	(5.379)	0	0	0
2014/02/03	R203	07/08/2014	7.29	Put	Bond Future	3,512.4800	3.5125	3,287.5600	3.2876	(6.403)	0	0	0
2014/02/03	R203	07/08/2014	7.31	Put	Bond Future	3,468.5100	3.4685	3,244.7200	3.2447	(6.452)	0	0	0
2014/02/03	R203	07/08/2014	7.30	Put	Bond Future	3,490.4500	3.4905	3,266.1000	3.2661	(6.428)	0	0	0
2014/02/03	R203	07/08/2014	7.29	Call	Bond Future	415.9500	0.4159	467.0800	0.4671	12.292	0	0	0
2014/02/03	R203	07/08/2014	6.84	Call	Bond Future	221.0600	0.2211	251.1000	0.2511	13.589	0	0	46
2014/02/03	R203	06/11/2014	6.86	Call	Bond Future	324.5500	0.3245	363.9400	0.3639	12.137	0	0	0
2014/02/03	R203	06/11/2014			Bond Future	8.6323	100.3345	8.5182	100.6160	(1.322)	0.0000	0.0000	0
2014/02/03	R203	06/11/2014	6.98	Call	Bond Future	371.4900	0.3715	415.5600	0.4156	11.863	0	0	14
2014/02/03	R203	06/11/2014	6.84	Call	Bond Future	317.2000	0.3172	355.8600	0.3559	12.188	0	0	45
2014/02/03	R203	06/11/2014	6.85	Call	Bond Future	320.8600	0.3209	359.8800	0.3599	12.161	0	0	0
2014/02/03	R203	06/11/2014	6.98	Put	Bond Future	4,544.6700	4.5447	4,307.2800	4.3073	(5.223)	0	0	0
2014/02/03	R203	06/11/2014	6.84	Put	Bond Future	4,853.9600	4.8540	4,611.1600	4.6112	(5.002)	0	0	0
2014/02/03	R203	06/11/2014	6.86	Put	Bond Future	4,809.2700	4.8093	4,567.2000	4.5672	(5.033)	0	0	0
2014/02/03	R203	06/11/2014	6.85	Put	Bond Future	4,831.6000	4.8316	4,589.1600	4.5892	(5.018)	0	0	0
2014/02/03	R204	06/02/2014	6.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R204	06/02/2014			Bond Future	8.2810	100.0213	8.1988	100.3428	(0.991)	0.0000	0.0000	29,703
2014/02/03	R204	06/02/2014	6.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R204	06/02/2014	6.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R204	06/02/2014	6.39	Put	Bond Future	7,741.7200	7.7417	7,420.1800	7.4202	(4.153)	0	0	0
2014/02/03	R204	06/02/2014	6.41	Put	Bond Future	7,656.0400	7.6560	7,334.5000	7.3345	(4.200)	0	0	0
2014/02/03	R204	06/02/2014	6.40	Put	Bond Future	7,698.8700	7.6989	7,377.3300	7.3773	(4.176)	0	0	0
2014/02/03	R204	08/05/2014			Bond Future	8.4467	101.4529	8.3597	101.7767	(1.030)	0.0000	0.0000	520
2014/02/03	R204	08/05/2014	6.05	Call	Bond Future	8.8800	0.0089	10.2100	0.0102	14.977	0	0	0
2014/02/03	R204	08/05/2014	6.06	Call	Bond Future	9.1600	0.0092	10.5300	0.0105	14.956	0	0	0
2014/02/03	R204	08/05/2014	6.04	Call	Bond Future	8.6000	0.0086	9.8900	0.0099	15.000	0	0	0
2014/02/03	R204	08/05/2014	6.05	Put	Bond Future	9,428.3200	9.4283	9,105.8300	9.1058	(3.420)	0	0	0
2014/02/03	R204	08/05/2014	6.04	Put	Bond Future	9,469.5900	9.4696	9,147.0600	9.1471	(3.406)	0	0	0
2014/02/03	R204	08/05/2014	6.06	Put	Bond Future	9,387.0600	9.3871	9,064.6100	9.0646	(3.435)	0	0	0
2014/02/03	R204	07/08/2014			Bond Future	8.6035	98.9642	8.5104	99.2933	(1.083)	0.0000	0.0000	0
2014/02/03	R204	07/08/2014	7.44	Put	Bond Future	4,815.8800	4.8159	4,548.3100	4.5483	(5.556)	0	0	0
2014/02/03	R204	07/08/2014	7.46	Put	Bond Future	4,756.7000	4.7567	4,490.4000	4.4904	(5.598)	0	0	0
2014/02/03	R204	07/08/2014	7.45	Put	Bond Future	4,786.2500	4.7863	4,519.3100	4.5193	(5.577)	0	0	0
2014/02/03	R204	07/08/2014	7.78	Call	Bond Future	913.1400	0.9131	998.5700	0.9986	9.356	0	0	0
2014/02/03	R204	07/08/2014	7.46	Call	Bond Future	621.1600	0.6212	683.9600	0.6840	10.110	0	0	0

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2014/02/03	R204	07/08/2014	7.44	Call	Bond Future	606.1300	0.6061	667.6600	0.6677	10.151	0	0	0
2014/02/03	R204	07/08/2014	7.78	Put	Bond Future	3,870.1800	3.8702	3,626.5100	3.6265	(6.296)	0	0	530
2014/02/03	R204	07/08/2014	7.45	Call	Bond Future	613.6100	0.6136	675.7700	0.6758	10.130	0	0	0
2014/02/03	R204	06/11/2014	7.99	Put	Bond Future	4,050.7700	4.0508	3,823.8900	3.8239	(5.601)	0	0	1,270
2014/02/03	R204	06/11/2014			Bond Future	8.7609	100.5318	8.6606	100.8672	(1.145)	0.0000	0.0000	0
2014/02/03	R204	06/11/2014	6.99	Put	Bond Future	6,717.4500	6.7175	6,434.8500	6.4349	(4.207)	0	0	0
2014/02/03	R204	06/11/2014	7.01	Put	Bond Future	6,657.2900	6.6573	6,375.5700	6.3756	(4.232)	0	0	0
2014/02/03	R204	06/11/2014	6.99	Call	Bond Future	581.1700	0.5812	633.9100	0.6339	9.075	0	0	0
2014/02/03	R204	06/11/2014	7.00	Put	Bond Future	6,687.3500	6.6874	6,405.1900	6.4052	(4.219)	0	0	0
2014/02/03	R204	06/11/2014	7.99	Call	Bond Future	1,435.8800	1.4359	1,544.3400	1.5443	7.554	0	0	0
2014/02/03	R204	06/11/2014	7.00	Call	Bond Future	587.0200	0.5870	640.2000	0.6402	9.059	0	0	0
2014/02/03	R204	06/11/2014	7.01	Call	Bond Future	592.9100	0.5929	646.5300	0.6465	9.044	0	0	0
2014/02/03	R207	06/02/2014			Bond Future	8.5101	94.7606	8.4483	95.0343	(0.727)	0.0000	0.0000	20,554
2014/02/03	R207	06/02/2014	6.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R207	06/02/2014	6.64	Put	Bond Future	8,721.1800	8.7212	8,447.4700	8.4475	(3.138)	0	0	0
2014/02/03	R207	06/02/2014	6.66	Put	Bond Future	8,622.8200	8.6228	8,349.1100	8.3491	(3.174)	0	0	0
2014/02/03	R207	06/02/2014	6.65	Put	Bond Future	8,671.9800	8.6720	8,398.2700	8.3983	(3.156)	0	0	0
2014/02/03	R207	06/02/2014	6.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R207	06/02/2014	6.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R207	08/05/2014	6.19	Put	Bond Future	11,251.3800	11.2514	10,976.6300	10.9766	(2.442)	0	0	0
2014/02/03	R207	08/05/2014	6.21	Put	Bond Future	11,154.7200	11.1547	10,880.0200	10.8800	(2.463)	0	0	0
2014/02/03	R207	08/05/2014			Bond Future	8.6627	96.1169	8.5979	96.3923	(0.748)	0.0000	0.0000	668
2014/02/03	R207	08/05/2014	6.20	Put	Bond Future	11,203.0400	11.2030	10,928.3100	10.9283	(2.452)	0	0	0
2014/02/03	R207	08/05/2014	6.20	Call	Bond Future	10.4500	0.0104	11.1500	0.0112	6.699	0	0	0
2014/02/03	R207	08/05/2014	6.21	Call	Bond Future	10.7700	0.0108	11.5000	0.0115	6.778	0	0	0
2014/02/03	R207	08/05/2014	6.19	Call	Bond Future	10.1300	0.0101	10.8100	0.0108	6.713	0	0	0
2014/02/03	R207	07/08/2014	7.69	Call	Bond Future	757.5500	0.7575	808.7500	0.8088	6.759	0	0	0
2014/02/03	R207	07/08/2014	7.70	Put	Bond Future	5,405.2500	5.4052	5,177.0300	5.1770	(4.222)	0	0	0
2014/02/03	R207	07/08/2014			Bond Future	8.8072	93.9393	8.7385	94.2193	(0.780)	0.0000	0.0000	0
2014/02/03	R207	07/08/2014	7.70	Call	Bond Future	766.6500	0.7667	818.3800	0.8184	6.748	0	0	0
2014/02/03	R207	07/08/2014	7.71	Call	Bond Future	775.8400	0.7758	828.1000	0.8281	6.736	0	0	0
2014/02/03	R207	07/08/2014	7.69	Put	Bond Future	5,439.3100	5.4393	5,210.5600	5.2106	(4.205)	0	0	0
2014/02/03	R207	07/08/2014	7.71	Put	Bond Future	5,371.3000	5.3713	5,143.6100	5.1436	(4.239)	0	0	0
2014/02/03	R207	06/11/2014	7.36	Put	Bond Future	7,262.3100	7.2623	7,026.2500	7.0263	(3.250)	0	0	0
2014/02/03	R207	06/11/2014			Bond Future	8.9440	95.4275	8.8710	95.7128	(0.817)	0.0000	0.0000	0
2014/02/03	R207	06/11/2014	7.35	Put	Bond Future	7,296.7700	7.2968	7,060.3100	7.0603	(3.241)	0	0	0
2014/02/03	R207	06/11/2014	7.36	Call	Bond Future	826.8800	0.8269	876.1500	0.8761	5.959	0	0	0
2014/02/03	R207	06/11/2014	7.34	Call	Bond Future	811.2100	0.8112	859.6800	0.8597	5.975	0	0	0
2014/02/03	R207	06/11/2014	7.35	Call	Bond Future	819.0200	0.8190	867.8900	0.8679	5.967	0	0	0
2014/02/03	R207	06/11/2014	7.34	Put	Bond Future	7,331.3000	7.3313	7,094.4400	7.0944	(3.231)	0	0	0
2014/02/03	R208	06/02/2014	6.74	Put	Bond Future	9,790.5900	9.7906	9,560.5100	9.5605	(2.350)	0	0	0
2014/02/03	R208	06/02/2014			Bond Future	8.6040	92.7393	8.5574	92.9694	(0.542)	0.0000	0.0000	10,135
2014/02/03	R208	06/02/2014	6.75	Put	Bond Future	9,734.6800	9.7347	9,504.6000	9.5046	(2.364)	0	0	0
2014/02/03	R208	06/02/2014	6.76	Put	Bond Future	9,678.8100	9.6788	9,448.7300	9.4487	(2.377)	0	0	0
2014/02/03	R208	06/02/2014	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R208	06/02/2014	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/02/03	R208	06/02/2014	6.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R208	08/05/2014	6.31	Call	Bond Future	12.3800	0.0124	12.5900	0.0126	1.696	0	0	0
2014/02/03	R208	08/05/2014			Bond Future	8.7357	90.6689	8.6873	90.9002	(0.554)	0.0000	0.0000	1,785
2014/02/03	R208	08/05/2014	6.29	Call	Bond Future	11.6400	0.0116	11.8200	0.0118	1.546	0	0	0
2014/02/03	R208	08/05/2014	6.31	Put	Bond Future	12,553.1200	12.5531	12,322.0800	12.3221	(1.840)	0	0	0
2014/02/03	R208	08/05/2014	6.30	Put	Bond Future	12,608.7300	12.6087	12,377.6800	12.3777	(1.832)	0	0	0
2014/02/03	R208	08/05/2014	6.29	Put	Bond Future	12,664.3800	12.6644	12,433.3100	12.4333	(1.825)	0	0	0
2014/02/03	R208	08/05/2014	6.30	Call	Bond Future	12.0000	0.0120	12.2000	0.0122	1.667	0	0	0
2014/02/03	R208	07/08/2014	8.28	Call	Bond Future	1,521.5600	1.5216	1,586.7400	1.5867	4.284	0	0	0
2014/02/03	R208	07/08/2014			Bond Future	8.8580	92.0506	8.8071	92.2857	(0.574)	0.0000	0.0000	0
2014/02/03	R208	07/08/2014	7.80	Call	Bond Future	862.8300	0.8628	903.0200	0.9030	4.658	0	0	0
2014/02/03	R208	07/08/2014	7.79	Put	Bond Future	5,950.5000	5.9505	5,755.1300	5.7551	(3.283)	0	0	0
2014/02/03	R208	07/08/2014	7.81	Put	Bond Future	5,874.1400	5.8741	5,679.6800	5.6797	(3.310)	0	0	0
2014/02/03	R208	07/08/2014	7.80	Put	Bond Future	5,912.2500	5.9123	5,717.3400	5.7173	(3.297)	0	0	0
2014/02/03	R208	07/08/2014	8.28	Put	Bond Future	4,237.9000	4.2379	4,067.9800	4.0680	(4.010)	0	0	630
2014/02/03	R208	07/08/2014	7.81	Call	Bond Future	874.0500	0.8741	914.6900	0.9147	4.650	0	0	0
2014/02/03	R208	07/08/2014	7.79	Call	Bond Future	851.7100	0.8517	891.4400	0.8914	4.665	0	0	0
2014/02/03	R208	06/11/2014	7.46	Call	Bond Future	848.3900	0.8484	885.7800	0.8858	4.407	0	0	0
2014/02/03	R208	06/11/2014	7.44	Call	Bond Future	831.0100	0.8310	867.7200	0.8677	4.418	0	0	0
2014/02/03	R208	06/11/2014			Bond Future	8.9793	90.1090	8.9256	90.3488	(0.598)	0.0000	0.0000	0
2014/02/03	R208	06/11/2014	7.45	Call	Bond Future	839.6700	0.8397	876.7100	0.8767	4.411	0	0	0
2014/02/03	R208	06/11/2014	8.50	Put	Bond Future	4,390.7100	4.3907	4,233.9500	4.2339	(3.570)	0	0	1,520
2014/02/03	R208	06/11/2014	7.44	Put	Bond Future	8,033.1100	8.0331	7,830.0500	7.8300	(2.528)	0	0	0
2014/02/03	R208	06/11/2014	7.46	Put	Bond Future	7,952.4500	7.9525	7,750.0700	7.7501	(2.545)	0	0	0
2014/02/03	R208	06/11/2014	7.45	Put	Bond Future	7,992.7400	7.9927	7,790.0100	7.7900	(2.536)	0	0	0
2014/02/03	R208	06/11/2014	8.50	Call	Bond Future	2,221.0500	2.2210	2,304.0600	2.3041	3.737	0	0	0
2014/02/03	R209	06/02/2014	8.56	Call	Bond Future	0.8100	0.0008	0.0000	0.0000	(100.000)	0	0	0
2014/02/03	R209	06/02/2014			Bond Future	9.3111	73.7979	9.3401	73.5899	0.312	0.0000	0.0000	3,344
2014/02/03	R209	06/02/2014	8.54	Call	Bond Future	0.6100	0.0006	0.0000	0.0000	(100.000)	0	0	0
2014/02/03	R209	06/02/2014	8.55	Call	Bond Future	0.7000	0.0007	0.0000	0.0000	(100.000)	0	0	0
2014/02/03	R209	06/02/2014	8.54	Put	Bond Future	5,888.7000	5.8887	6,096.0200	6.0960	3.521	0	0	0
2014/02/03	R209	06/02/2014	8.56	Put	Bond Future	5,726.7800	5.7268	5,933.9000	5.9339	3.617	0	0	0
2014/02/03	R209	06/02/2014	8.55	Put	Bond Future	5,807.6600	5.8077	6,014.8900	6.0149	3.568	0	0	0
2014/02/03	R209	08/05/2014	9.63	Call	Bond Future	3,991.6100	3.9916	3,816.8400	3.8168	(4.378)	0	0	0
2014/02/03	R209	08/05/2014			Bond Future	9.3989	71.7081	9.4291	71.4955	0.321	0.0000	0.0000	20,719
2014/02/03	R209	08/05/2014	9.00	Put	Bond Future	4,841.7700	4.8418	4,929.3900	4.9294	1.810	0	0	0
2014/02/03	R209	08/05/2014	9.50	Call	Bond Future	3,499.9300	3.4999	3,333.9000	3.3339	(4.744)	0	0	0
2014/02/03	R209	08/05/2014	7.85	Call	Bond Future	255.3000	0.2553	223.1100	0.2231	(12.609)	0	0	0
2014/02/03	R209	08/05/2014	9.75	Put	Bond Future	2,057.4800	2.0575	2,088.0700	2.0881	1.487	0	0	7,262
2014/02/03	R209	08/05/2014	9.85	Put	Bond Future	1,810.4400	1.8104	1,835.6900	1.8357	1.395	0	0	10,000
2014/02/03	R209	08/05/2014	8.50	Put	Bond Future	7,724.2300	7.7242	7,857.9100	7.8579	1.731	0	0	0
2014/02/03	R209	08/05/2014	7.86	Call	Bond Future	261.0000	0.2610	228.2700	0.2283	(12.540)	0	0	0
2014/02/03	R209	08/05/2014	9.50	Put	Bond Future	2,791.3300	2.7913	2,837.8600	2.8379	1.667	0	0	640
2014/02/03	R209	08/05/2014	7.84	Call	Bond Future	249.7100	0.2497	218.0600	0.2181	(12.675)	0	0	0
2014/02/03	R209	08/05/2014	7.85	Put	Bond Future	12,668.6500	12.6687	12,849.0200	12.8490	1.424	0	0	0
2014/02/03	R209	08/05/2014	9.63	Put	Bond Future	2,387.9000	2.3879	2,425.6900	2.4257	1.583	0	0	883
2014/02/03	R209	08/05/2014	9.85	Call	Bond Future	4,888.3100	4.8883	4,701.0000	4.7010	(3.832)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/03	R209	08/05/2014	7.84	Put	Bond Future	12,753.7200	12.7537	12,934.6300	12.9346	1.418	0	0	0
2014/02/03	R209	08/05/2014	9.75	Call	Bond Future	4,471.5100	4.4715	4,289.5400	4.2895	(4.070)	0	0	0
2014/02/03	R209	08/05/2014	8.50	Call	Bond Future	898.0500	0.8981	819.1700	0.8192	(8.783)	0	0	640
2014/02/03	R209	08/05/2014	9.00	Call	Bond Future	1,932.3200	1.9323	1,807.3800	1.8074	(6.466)	0	0	640
2014/02/03	R209	08/05/2014	7.86	Put	Bond Future	12,583.8300	12.5838	12,763.6600	12.7637	1.429	0	0	0
2014/02/03	R209	07/08/2014	9.04	Put	Bond Future	6,131.3200	6.1313	6,225.1300	6.2251	1.530	0	0	0
2014/02/03	R209	07/08/2014			Bond Future	9.4793	72.8009	9.5103	72.5854	0.327	0.0000	0.0000	0
2014/02/03	R209	07/08/2014	9.06	Put	Bond Future	6,038.1000	6.0381	6,130.6600	6.1307	1.533	0	0	0
2014/02/03	R209	07/08/2014	9.05	Put	Bond Future	6,084.5800	6.0846	6,177.7600	6.1778	1.531	0	0	0
2014/02/03	R209	07/08/2014	9.05	Call	Bond Future	2,990.8100	2.9908	2,868.4400	2.8684	(4.092)	0	0	0
2014/02/03	R209	07/08/2014	9.06	Call	Bond Future	3,018.7900	3.0188	2,895.8000	2.8958	(4.074)	0	0	0
2014/02/03	R209	07/08/2014	9.04	Call	Bond Future	2,962.9700	2.9630	2,841.2300	2.8412	(4.109)	0	0	0
2014/02/03	R209	06/11/2014			Bond Future	9.5568	70.8064	9.5887	70.5881	0.333	0.0000	0.0000	0
2014/02/03	R209	06/11/2014	8.99	Put	Bond Future	7,539.9600	7.5400	7,641.9400	7.6419	1.353	0	0	0
2014/02/03	R209	06/11/2014	9.01	Put	Bond Future	7,444.4800	7.4445	7,545.4200	7.5454	1.356	0	0	0
2014/02/03	R209	06/11/2014	9.00	Put	Bond Future	7,492.1100	7.4921	7,593.5600	7.5936	1.354	0	0	0
2014/02/03	R209	06/11/2014	8.99	Call	Bond Future	3,467.4100	3.4674	3,351.1200	3.3511	(3.354)	0	0	0
2014/02/03	R209	06/11/2014	9.00	Call	Bond Future	3,494.5600	3.4946	3,377.7400	3.3777	(3.343)	0	0	0
2014/02/03	R209	06/11/2014	9.01	Call	Bond Future	3,521.8200	3.5218	3,404.4900	3.4045	(3.332)	0	0	0
2014/02/03	R210	06/02/2014	161.51	Put	Bond Future	8,312.8100	8.3128	8,320.6800	8.3207	0.095	0	0	0
2014/02/03	R210	06/02/2014			Bond Future	153.1972	153.1972	153.1893	153.1893	(0.005)	0.0000	0.0000	0
2014/02/03	R210	06/02/2014	161.50	Put	Bond Future	8,302.8100	8.3028	8,310.6800	8.3107	0.095	0	0	0
2014/02/03	R210	06/02/2014	161.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R210	06/02/2014	161.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R210	06/02/2014	161.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R210	06/02/2014	161.49	Put	Bond Future	8,292.8100	8.2928	8,300.6800	8.3007	0.095	0	0	0
2014/02/03	R210	08/05/2014			Bond Future	153.4513	153.4513	153.4398	153.4398	(0.008)	0.0000	0.0000	1,319
2014/02/03	R210	08/05/2014	159.99	Put	Bond Future	6,538.6800	6.5387	6,550.2300	6.5502	0.177	0	0	0
2014/02/03	R210	08/05/2014	160.01	Put	Bond Future	6,558.6800	6.5587	6,570.2300	6.5702	0.176	0	0	0
2014/02/03	R210	08/05/2014	160.00	Put	Bond Future	6,548.6800	6.5487	6,560.2300	6.5602	0.176	0	0	0
2014/02/03	R210	08/05/2014	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R210	08/05/2014	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R210	08/05/2014	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R211	06/02/2014	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R211	06/02/2014			Bond Future	125.9359	125.9359	125.9244	125.9244	(0.009)	0.0000	0.0000	2,022
2014/02/03	R211	06/02/2014	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R211	06/02/2014	128.99	Put	Bond Future	3,054.1200	3.0541	3,065.6000	3.0656	0.376	0	0	0
2014/02/03	R211	06/02/2014	129.01	Put	Bond Future	3,074.1200	3.0741	3,085.6000	3.0856	0.373	0	0	0
2014/02/03	R211	06/02/2014	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R211	06/02/2014	129.00	Put	Bond Future	3,064.1200	3.0641	3,075.6000	3.0756	0.375	0	0	0
2014/02/03	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R211	08/05/2014	130.00	Put	Bond Future	2,245.9300	2.2459	2,260.4700	2.2605	0.647	0	0	0
2014/02/03	R211	08/05/2014			Bond Future	127.7541	127.7541	127.7395	127.7395	(0.011)	0.0000	0.0000	390
2014/02/03	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R211	08/05/2014	129.99	Put	Bond Future	2,235.9300	2.2359	2,250.4700	2.2505	0.650	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/03	R211	08/05/2014	130.01	Put	Bond Future	2,255.9300	2.2559	2,270.4700	2.2705	0.645	0	0	0
2014/02/03	R212	06/02/2014			Bond Future	125.2822	125.2822	125.2749	125.2749	(0.006)	0.0000	0.0000	0
2014/02/03	R212	06/02/2014	132.99	Put	Bond Future	7,707.8100	7.7078	7,715.1500	7.7151	0.095	0	0	0
2014/02/03	R212	06/02/2014	133.01	Put	Bond Future	7,727.8100	7.7278	7,735.1500	7.7351	0.095	0	0	0
2014/02/03	R212	06/02/2014	133.00	Put	Bond Future	7,717.8100	7.7178	7,725.1500	7.7251	0.095	0	0	0
2014/02/03	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R212	08/05/2014			Bond Future	127.0910	127.0910	127.0806	127.0806	(0.008)	0.0000	0.0000	21,791
2014/02/03	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R212	08/05/2014	131.99	Put	Bond Future	4,899.0300	4.8990	4,909.3700	4.9094	0.211	0	0	0
2014/02/03	R212	08/05/2014	132.01	Put	Bond Future	4,919.0300	4.9190	4,929.3700	4.9294	0.210	0	0	0
2014/02/03	R212	08/05/2014	132.00	Put	Bond Future	4,909.0300	4.9090	4,919.3700	4.9194	0.211	0	0	0
2014/02/03	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R213	06/02/2014			Bond Future	9.3119	83.5982	9.3408	83.3899	0.310	0.0000	0.0000	14,887
2014/02/03	R213	06/02/2014	8.29	Put	Bond Future	7,902.5700	7.9026	8,110.8100	8.1108	2.635	0	0	0
2014/02/03	R213	06/02/2014	8.31	Put	Bond Future	7,737.3300	7.7373	7,945.5600	7.9456	2.691	0	0	0
2014/02/03	R213	06/02/2014	8.29	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/02/03	R213	06/02/2014	8.30	Put	Bond Future	7,819.9000	7.8199	8,028.1300	8.0281	2.663	0	0	0
2014/02/03	R213	06/02/2014	8.30	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/02/03	R213	06/02/2014	8.31	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/02/03	R213	08/05/2014	7.65	Put	Bond Future	14,222.9100	14.2229	14,412.1500	14.4121	1.331	0	0	0
2014/02/03	R213	08/05/2014			Bond Future	9.4083	81.2541	9.4384	81.0410	0.320	0.0000	0.0000	19,350
2014/02/03	R213	08/05/2014	7.64	Put	Bond Future	14,308.6500	14.3087	14,498.3200	14.4983	1.326	0	0	0
2014/02/03	R213	08/05/2014	7.66	Put	Bond Future	14,137.3600	14.1374	14,326.1800	14.3262	1.336	0	0	0
2014/02/03	R213	08/05/2014	7.65	Call	Bond Future	174.5100	0.1745	150.6300	0.1506	(13.684)	0	0	0
2014/02/03	R213	08/05/2014	7.64	Call	Bond Future	170.5500	0.1705	147.1000	0.1471	(13.750)	0	0	0
2014/02/03	R213	08/05/2014	7.66	Call	Bond Future	178.5400	0.1785	154.2400	0.1542	(13.610)	0	0	0
2014/02/03	R213	07/08/2014	8.86	Call	Bond Future	2,495.4900	2.4955	2,385.7900	2.3858	(4.396)	0	0	0
2014/02/03	R213	07/08/2014			Bond Future	9.4980	82.4920	9.5290	82.2759	0.326	0.0000	0.0000	0
2014/02/03	R213	07/08/2014	8.84	Call	Bond Future	2,446.0800	2.4461	2,337.6400	2.3376	(4.433)	0	0	0
2014/02/03	R213	07/08/2014	8.85	Call	Bond Future	2,470.8200	2.4708	2,361.7400	2.3617	(4.415)	0	0	0
2014/02/03	R213	07/08/2014	8.84	Put	Bond Future	7,243.5200	7.2435	7,351.1700	7.3512	1.486	0	0	0
2014/02/03	R213	07/08/2014	8.86	Put	Bond Future	7,141.0000	7.1410	7,247.3900	7.2474	1.490	0	0	0
2014/02/03	R213	07/08/2014	8.85	Put	Bond Future	7,192.2500	7.1923	7,299.2600	7.2993	1.488	0	0	0
2014/02/03	R213	06/11/2014	8.84	Call	Bond Future	3,027.1800	3.0272	2,920.5000	2.9205	(3.524)	0	0	0
2014/02/03	R213	06/11/2014	8.85	Put	Bond Future	8,362.4300	8.3624	8,473.9000	8.4739	1.333	0	0	0
2014/02/03	R213	06/11/2014			Bond Future	9.5865	80.2552	9.6184	80.0366	0.332	0.0000	0.0000	0
2014/02/03	R213	06/11/2014	8.85	Call	Bond Future	3,052.2900	3.0523	2,945.0800	2.9451	(3.512)	0	0	0
2014/02/03	R213	06/11/2014	8.86	Call	Bond Future	3,077.2600	3.0773	2,969.5300	2.9695	(3.501)	0	0	0
2014/02/03	R213	06/11/2014	8.84	Put	Bond Future	8,412.9300	8.4129	8,524.9300	8.5249	1.331	0	0	0
2014/02/03	R213	06/11/2014	8.86	Put	Bond Future	8,311.8800	8.3119	8,422.8300	8.4228	1.335	0	0	0
2014/02/03	R214	06/02/2014			Bond Future	9.3962	74.6877	9.4552	74.2520	0.629	0.0000	0.0000	5,455
2014/02/03	R214	06/02/2014	8.99	Put	Bond Future	3,178.3300	3.1783	3,559.8800	3.5599	12.005	0	0	0

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2014/02/03	R214	06/02/2014	9.01	Put	Bond Future	3,030.2200	3.0302	3,402.1900	3.4022	12.275	0	0	0
2014/02/03	R214	06/02/2014	8.99	Call	Bond Future	57.4700	0.0575	3.3100	0.0033	(94.240)	0	0	0
2014/02/03	R214	06/02/2014	9.00	Put	Bond Future	3,104.0000	3.1040	3,480.9200	3.4809	12.143	0	0	0
2014/02/03	R214	06/02/2014	9.00	Call	Bond Future	62.7000	0.0627	3.9100	0.0039	(93.764)	0	0	0
2014/02/03	R214	06/02/2014	9.01	Call	Bond Future	68.3300	0.0683	4.5900	0.0046	(93.283)	0	0	0
2014/02/03	R214	08/05/2014	9.00	Call	Bond Future	1,861.3300	1.8613	1,662.2100	1.6622	(10.698)	0	0	0
2014/02/03	R214	08/05/2014			Bond Future	9.4817	72.4690	9.5428	72.0253	0.644	0.0000	0.0000	4,421
2014/02/03	R214	08/05/2014	8.99	Put	Bond Future	5,583.4600	5.5835	5,829.6500	5.8297	4.409	0	0	0
2014/02/03	R214	08/05/2014	9.01	Put	Bond Future	5,475.6200	5.4756	5,718.4000	5.7184	4.434	0	0	0
2014/02/03	R214	08/05/2014	9.00	Put	Bond Future	5,529.3600	5.5294	5,773.8500	5.7738	4.422	0	0	0
2014/02/03	R214	08/05/2014	9.01	Call	Bond Future	1,886.9400	1.8869	1,686.1100	1.6861	(10.643)	0	0	0
2014/02/03	R214	08/05/2014	8.99	Call	Bond Future	1,835.9500	1.8359	1,638.5300	1.6385	(10.753)	0	0	0
2014/02/03	R214	07/08/2014	9.54	Put	Bond Future	4,645.3300	4.6453	4,825.9300	4.8259	3.888	0	0	0
2014/02/03	R214	07/08/2014			Bond Future	9.5611	73.4797	9.6240	73.0296	0.658	0.0000	0.0000	0
2014/02/03	R214	07/08/2014	9.56	Put	Bond Future	4,571.3000	4.5713	4,749.6300	4.7496	3.901	0	0	0
2014/02/03	R214	07/08/2014	9.55	Put	Bond Future	4,608.1900	4.6082	4,787.6600	4.7877	3.895	0	0	0
2014/02/03	R214	07/08/2014	9.56	Call	Bond Future	4,563.6000	4.5636	4,291.8300	4.2918	(5.955)	0	0	0
2014/02/03	R214	07/08/2014	9.54	Call	Bond Future	4,493.4500	4.4935	4,223.9500	4.2239	(5.998)	0	0	0
2014/02/03	R214	07/08/2014	9.55	Call	Bond Future	4,528.4600	4.5285	4,257.8300	4.2578	(5.976)	0	0	0
2014/02/03	R214	06/11/2014	9.64	Call	Bond Future	5,405.5800	5.4056	5,134.0700	5.1341	(5.023)	0	0	0
2014/02/03	R214	06/11/2014			Bond Future	9.6388	71.3553	9.7035	70.8988	0.671	0.0000	0.0000	0
2014/02/03	R214	06/11/2014	9.65	Call	Bond Future	5,439.6700	5.4397	5,167.2200	5.1672	(5.009)	0	0	0
2014/02/03	R214	06/11/2014	9.66	Call	Bond Future	5,473.8600	5.4739	5,200.4500	5.2004	(4.995)	0	0	0
2014/02/03	R214	06/11/2014	9.64	Put	Bond Future	5,397.4200	5.3974	5,582.4200	5.5824	3.428	0	0	0
2014/02/03	R214	06/11/2014	9.66	Put	Bond Future	5,324.0300	5.3240	5,507.1300	5.5071	3.439	0	0	0
2014/02/03	R214	06/11/2014	9.65	Put	Bond Future	5,360.6100	5.3606	5,544.6700	5.5447	3.434	0	0	0
2014/02/03	R248	06/02/2014	9.11	Put	Bond Future	3,292.2200	3.2922	3,990.2400	3.9902	21.202	0	0	0
2014/02/03	R248	06/02/2014			Bond Future	9.4463	96.9022	9.5204	96.2041	0.784	0.0000	0.0000	11,241
2014/02/03	R248	06/02/2014	9.10	Put	Bond Future	3,393.3000	3.3933	4,091.3200	4.0913	20.571	0	0	0
2014/02/03	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R248	06/02/2014	9.09	Put	Bond Future	3,494.5700	3.4946	4,192.5900	4.1926	19.974	0	0	0
2014/02/03	R248	08/05/2014	9.04	Put	Bond Future	4,826.6300	4.8266	5,536.8200	5.5368	14.714	0	0	0
2014/02/03	R248	08/05/2014			Bond Future	9.5342	93.8633	9.6108	93.1531	0.804	0.0000	0.0000	10,090
2014/02/03	R248	08/05/2014	9.06	Put	Bond Future	4,622.5600	4.6226	5,332.7500	5.3327	15.364	0	0	0
2014/02/03	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R248	08/05/2014	9.05	Put	Bond Future	4,724.5000	4.7245	5,434.6900	5.4347	15.032	0	0	0
2014/02/03	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/03	R248	07/08/2014			Bond Future	9.6160	95.1718	9.6950	94.4511	0.822	0.0000	0.0000	0
2014/02/03	R248	07/08/2014	9.65	Call	Bond Future	311.2600	0.3113	0.0000	0.0000	(100.000)	0	0	0
2014/02/03	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	500.8200	0.5008	100.000	0	0	0
2014/02/03	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	318.2900	0.3183	100.000	0	0	0
2014/02/03	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	409.4700	0.4095	100.000	0	0	0
2014/02/03	R248	07/08/2014	9.66	Call	Bond Future	402.4400	0.4024	0.0000	0.0000	(100.000)	0	0	0
2014/02/03	R248	07/08/2014	9.64	Call	Bond Future	219.9100	0.2199	0.0000	0.0000	(100.000)	0	0	0

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2014/02/03	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	516.6900	0.5167	100.000	0	0	0
2014/02/03	R248	06/11/2014			Bond Future	9.6962	92.2529	9.7777	91.5217	0.840	0.0000	0.0000	0
2014/02/03	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	336.9000	0.3369	100.000	0	0	0
2014/02/03	R248	06/11/2014	9.72	Call	Bond Future	214.4400	0.2144	0.0000	0.0000	(100.000)	0	0	0
2014/02/03	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	426.7100	0.4267	100.000	0	0	0
2014/02/03	R248	06/11/2014	9.73	Call	Bond Future	304.4200	0.3044	0.0000	0.0000	(100.000)	0	0	0
2014/02/03	R248	06/11/2014	9.74	Call	Bond Future	394.2300	0.3942	0.0000	0.0000	(100.000)	0	0	0

Total **422652**